

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re the application of:

Ananth MADHAVAN *et al.*

Art Unit: 3622

Serial Number: 10/674,432

Examiner: Unassigned

Filed: October 1, 2003

Docket No. 2566-210

For: SYSTEM AND METHOD FOR ESTIMATING TRANSACTION COSTS RELATED
TO TRADING A SECURITY

INFORMATION DISCLOSURE STATEMENT

Director of the United States Patent
and Trademark Office
P.O. Box 1450
Alexandria, Virginia 22313-1450

Dear Sir:

Under the provisions of 37 C.F.R. §§ 1.56, 1.97 and 1.98, Applicant submits herewith copies of each of the references cited in the specification of the present application. A complete listing of the references appears on the attached PTO Form 1449.


This Information Disclosure Statement is being filed before the mailing date of a first Office Action based on the merits in the above-identified application. Accordingly, no fee is believed to be required. However, if any fees are due, the Commissioner is authorized to charge any fees or credit any overpayment to Deposit Account No. 02-2135.

Respectfully submitted,



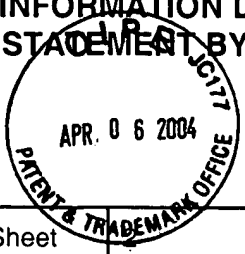
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Enclosure: Form 1449
References 15 total

INFORMATION DISCLOSURE STATEMENT BY APPLICANT 				<i>Complete if Known</i>	
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				Group Art Unit	3622
				Examiner Name	Unassigned
Sheet 1 of 2	Attorney Docket Number	2566-210			
NON PATENT LITERATURE DOCUMENTS					
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published			T ²
	1	BERKOWITZ, S., LOGUE, D. and NOSER E. (1988) <i>The Total Cost of Transactions on the NYSE</i> , Journal of Finance, Vol. 43, Issue 1, 97-112.			
	2	BREEN, W.J., HODRICK, L.S. and KORAJCZYK, R.A. (2002) <i>Predicting Equity Liquidity</i> , Management Science, INFORMS, 48, 470-483.			
	3	CHAKRAVARTY, S., PANCHAPAGESAN, V. and WOOD R.A. (2002) <i>Has Decimalization Hurt Institutional Investors? An Investigation into Trading Costs and Order Routing Practices of Buy-Side Institutions</i> , http://www.nber.org/confer/2002/micro02/wood.pdf .			
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	7	KEIM, D.B. and MADHAVAN, A. (1996) <i>The Upstairs Market for Large-Block Transactions: Analysis and Measurement of Price Effects</i> , Review of Financial Studies, 9, 1-36.			
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Examiner Signature				Date Considered	

*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

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	12	TEITELBAUM, R. (2003) <i>Investing; Know a Fund's Cost? Look deeper</i> , The New York Times Company, February 9, 2003.			
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	15	WERNER, I.M. (2000) <i>NYSE Execution Costs</i> , http://www.ruf.rice.edu/~jgsfss/Werner.pdf .			
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